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<b>Application Data Sheet 37 CFR 1.76</b>		Attorney Docket Number	006119.00007	
		Application Number		
Title of Invention	Derivatives Trading Methods That Use a Variable Order Price and a Hedge Transaction			
<p>The application data sheet is part of the provisional or nonprovisional application for which it is being submitted. The following form contains the bibliographic data arranged in a format specified by the United States Patent and Trademark Office as outlined in 37 CFR 1.76.</p> <p>This document may be completed electronically and submitted to the Office in electronic format using the Electronic Filing System (EFS) or the document may be printed and included in a paper filed application.</p>				

## Secrecy Order 37 CFR 5.2

<input type="checkbox"/> Portions or all of the application associated with this Application Data Sheet may fall under a Secrecy Order pursuant to 37 CFR 5.2 (Paper filers only. Applications that fall under Secrecy Order may not be filed electronically.)
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### Applicant Information:

<b>Applicant 1</b>				
<b>Applicant Authority</b>		<input checked="" type="radio"/> Inventor <input type="radio"/> Legal Representative under 35 U.S.C. 117 <input type="radio"/> Party of Interest under 35 U.S.C. 118		
Prefix	Given Name		Middle Name	Family Name
	David			Salavadori
<b>Residence Information (Select One)</b>				
<input checked="" type="radio"/> US Residency <input type="radio"/> Non US Residency <input type="radio"/> Active US Military Service				
City	Bartlett	State/Province	IL	Country of Residence <sup>i</sup>
		US		
<b>Citizenship under 37 CFR 1.41(b)<sup>i</sup></b>				
US				
<b>Mailing Address of Applicant:</b>				
Address 1	176 Dallas Drive			
Address 2				
City	Bartlett		State/Province	IL
Postal Code	60103		Country <sup>i</sup>	US
<b>Applicant 2</b>				
<b>Applicant Authority</b>		<input checked="" type="radio"/> Inventor <input type="radio"/> Legal Representative under 35 U.S.C. 117 <input type="radio"/> Party of Interest under 35 U.S.C. 118		
Prefix	Given Name		Middle Name	Family Name
	Arjuna			Ariathurai
<b>Residence Information (Select One)</b>				
<input checked="" type="radio"/> US Residency <input type="radio"/> Non US Residency <input type="radio"/> Active US Military Service				
City	Chicago	State/Province	IL	Country of Residence <sup>i</sup>
		US		
<b>Citizenship under 37 CFR 1.41(b)<sup>i</sup></b>				
US				
<b>Mailing Address of Applicant:</b>				
Address 1	3627 North Marshfield			
Address 2				
City	Chicago		State/Province	IL
Postal Code	60613		Country <sup>i</sup>	US
<b>Applicant 3</b>				
<b>Applicant Authority</b>		<input checked="" type="radio"/> Inventor <input type="radio"/> Legal Representative under 35 U.S.C. 117 <input type="radio"/> Party of Interest under 35 U.S.C. 118		
Prefix	Given Name		Middle Name	Family Name
	John			Falck
<b>Residence Information (Select One)</b>				
<input checked="" type="radio"/> US Residency <input type="radio"/> Non US Residency <input type="radio"/> Active US Military Service				
City	Chicago	State/Province	IL	Country of Residence <sup>i</sup>
		US		

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<b>Application Data Sheet 37 CFR 1.76</b>		Attorney Docket Number	006119.00007	
		Application Number		
Title of Invention	Derivatives Trading Methods That Use a Variable Order Price and a Hedge Transaction			
<b>Citizenship under 37 CFR 1.41(b) i</b>		US		
<b>Mailing Address of Applicant:</b>				
<b>Address 1</b>		1109 West Webster		
<b>Address 2</b>		Apt. #2		
<b>City</b>	Chicago		<b>State/Province</b>	IL
<b>Postal Code</b>	60614		<b>Country</b>	US
<b>Applicant 4</b>				
<b>Applicant Authority</b> <input checked="" type="radio"/> Inventor		<input type="radio"/> Legal Representative under 35 U.S.C. 117		<input type="radio"/> Party of Interest under 35 U.S.C. 118
<b>Prefix</b>	<b>Given Name</b>		<b>Middle Name</b>	<b>Family Name</b>
	James		W.	Farrell
<b>Residence Information (Select One)</b> <input checked="" type="radio"/> US Residency <input type="radio"/> Non US Residency <input type="radio"/> Active US Military Service				
<b>City</b>	Carol Stream		<b>State/Province</b>	IL
<b>Country of Residence</b>		i	US	
<b>Citizenship under 37 CFR 1.41(b) i</b>		US		
<b>Mailing Address of Applicant:</b>				
<b>Address 1</b>		684 Larch Drive		
<b>Address 2</b>				
<b>City</b>	Carol Stream		<b>State/Province</b>	IL
<b>Postal Code</b>	60188		<b>Country</b>	US
<b>Applicant 5</b>				
<b>Applicant Authority</b> <input checked="" type="radio"/> Inventor		<input type="radio"/> Legal Representative under 35 U.S.C. 117		<input type="radio"/> Party of Interest under 35 U.S.C. 118
<b>Prefix</b>	<b>Given Name</b>		<b>Middle Name</b>	<b>Family Name</b>
	Scott			Johnston
<b>Residence Information (Select One)</b> <input checked="" type="radio"/> US Residency <input type="radio"/> Non US Residency <input type="radio"/> Active US Military Service				
<b>City</b>	Oak Park		<b>State/Province</b>	IL
<b>Country of Residence</b>		i	US	
<b>Citizenship under 37 CFR 1.41(b) i</b>		US		
<b>Mailing Address of Applicant:</b>				
<b>Address 1</b>		1031 Woodbine		
<b>Address 2</b>				
<b>City</b>	Oak Park		<b>State/Province</b>	IL
<b>Postal Code</b>	60302		<b>Country</b>	US
<b>Applicant 6</b>				
<b>Applicant Authority</b> <input checked="" type="radio"/> Inventor		<input type="radio"/> Legal Representative under 35 U.S.C. 117		<input type="radio"/> Party of Interest under 35 U.S.C. 118
<b>Prefix</b>	<b>Given Name</b>		<b>Middle Name</b>	<b>Family Name</b>
	Agnes		S.	Thiruthuvadoss
<b>Residence Information (Select One)</b> <input checked="" type="radio"/> US Residency <input type="radio"/> Non US Residency <input type="radio"/> Active US Military Service				
<b>City</b>	Chicago		<b>State/Province</b>	IL
<b>Country of Residence</b>		i	US	
<b>Citizenship under 37 CFR 1.41(b) i</b>		US		

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<b>Application Data Sheet 37 CFR 1.76</b>		Attorney Docket Number	006119.00007	
		Application Number		
Title of Invention	Derivatives Trading Methods That Use a Variable Order Price and a Hedge Transaction			

**Mailing Address of Applicant:**

Address 1	33 West Huron			
Address 2	Apt. #314			
City	Chicago	State/Province	IL	
Postal Code	60610	Country	US	
<b>Applicant 7</b>				
Applicant Authority		<input checked="" type="radio"/> Inventor <input type="radio"/> Legal Representative under 35 U.S.C. 117		<input type="radio"/> Party of Interest under 35 U.S.C. 118
Prefix	Given Name	Middle Name	Family Name	Suffix
	Charlie		Troxel	Jr.
<b>Residence Information (Select One)</b> <input checked="" type="radio"/> US Residency <input type="radio"/> Non US Residency <input type="radio"/> Active US Military Service				
City	Naperville	State/Province	IL	Country of Residence
Citizenship under 37 CFR 1.41(b) i		US		
<b>Mailing Address of Applicant:</b>				
Address 1	1516 Cascade Court			
Address 2				
City	Naperville	State/Province	IL	
Postal Code	60565	Country	US	
All Inventors Must Be Listed - Additional Inventor Information blocks may be generated within this form by selecting the Add button. <input type="button" value="Add"/>				

### Correspondence Information:

Enter either Customer Number or complete the Correspondence Information section below. For further information see 37 CFR 1.33(a).			
<input type="checkbox"/> An Address is being provided for the correspondence information of this application.			
Customer Number	30756		
Email Address	cmiller@bannerwitcoff.com	<input type="button" value="Add Email"/>	<input type="button" value="Remove Email"/>

### Application Information:

Title of the Invention	Derivatives Trading Methods That Use a Variable Order Price and a Hedge Transaction		
Attorney Docket Number	006119.00007	Small Entity Status Claimed	<input type="checkbox"/>
Application Type	Nonprovisional		
Subject Matter			
Suggested Class (if any)		Sub Class (if any)	
Suggested Technology Center (if any)			
Total Number of Drawing Sheets (if any)		8	Suggested Figure for Publication (if any)

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		Application Number	
Title of Invention	Derivatives Trading Methods That Use a Variable Order Price and a Hedge Transaction		

#### Publication Information:

<input type="checkbox"/> Request Early Publication (Fee required at time of Request 37 CFR 1.219)
Request Not to Publish. I hereby request that the attached application not be published under 35 U.S.C. 122(b) and certify that the invention disclosed in the attached application has not been and will not be the subject of an application filed in another country, or under a multilateral agreement, that requires publication at eighteen months after filing.

#### Representative Information:

<p>Representative information should be provided for all practitioners having a power of attorney in the application. Providing this information in the Application Data Sheet does not constitute a power of attorney in the application (see 37 CFR 1.32). Enter either Customer Number or complete the Representative Name section below. If both sections are completed the Customer Number will be used for the Representative Information during processing.</p>			
Please Select One:	<input checked="" type="radio"/> Customer Number	<input type="radio"/> US Patent Practitioner	<input type="radio"/> US Representative (37 CFR 11.9)
Customer Number	30756		

#### Domestic Priority Information:

<p>This section allows for the applicant to claim benefit under 35 U.S.C. 119(e), 120, 121, or 365(c). Providing this information in the application data sheet constitutes the specific reference required by 35 U.S.C. 119(e) or 120, and 37 CFR 1.78(a)(2) or CFR 1.78(a)(4), and need not otherwise be made part of the specification.</p>			
Prior Application Status	Pending	<input type="button" value="Remove"/>	
Application Number	Continuity Type	Prior Application Number	Filing Date (YYYY-MM-DD)
10611458	Continuation in part of	10385152	2003-03-10
<p>Additional Domestic Priority Data may be generated within this form by selecting the Add button.</p>			

#### Foreign Priority Information:

<p>This section allows for the applicant to claim benefit of foreign priority and to identify any prior foreign application for which priority is not claimed. Providing this information in the application data sheet constitutes the claim for priority as required by 35 U.S.C. 119(b) and 37 CFR 1.55(a).</p>			
<input type="button" value="Remove"/>			
Application Number	Country	Parent Filing Date (YYYY-MM-DD)	Priority Claimed
			<input type="radio"/> Yes <input checked="" type="radio"/> No
<p>Additional Foreign Priority Data may be generated within this form by selecting the Add button.</p>			

#### Assignee Information:

<p>Providing this information in the application data sheet does not substitute for compliance with any requirement of part 3 of Title 37 of the CFR to have an assignment recorded in the Office.</p>			
<p><b>Assignee 1</b></p>			
<p>If the Assignee is an Organization check here. <input checked="" type="checkbox"/></p>			

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		Application Number		
Title of Invention	Derivatives Trading Methods That Use a Variable Order Price and a Hedge Transaction			
Organization Name	Chicago Mercantile Exchange, Inc.			
<b>Mailing Address Information:</b>				
Address 1	30 South Wacker Drive			
Address 2				
City	Chicago	State/Province	IL	
Country	US	Postal Code	60606	
Phone Number			Fax Number	
Email Address				
Additional Assignee Data may be generated within this form by selecting the Add button.				

**Signature:**

A signature of the applicant or representative is required in accordance with 37 CFR 1.33 and 10.18. Please see 37 CFR 1.4(d) for the form of the signature.

<b>Signature</b>	/Charles L. Miller/	Date (YYYY-MM-DD)	2006-07-21
First Name	Charles	Last Name	Miller
		Registration Number	43805

This collection of information is required by 37 CFR 1.76. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 23 minutes to complete, including gathering, preparing, and submitting the completed application data sheet form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.